

Du Young Kim

Address : 79, Gukjegeumyung-ro, B-502, Yeongdeungpo-gu, Seoul, Korea 07340

Contact : +82-10-4749-5233 (duyoungkim1212@gmail.com)

Work Experience

NH-Amundi Asset Management Company

Feb 2017 ~ May 2021

Head of Global Investment Division

(Seoul, Korea)

- Led global investment of USD 5 billion with various strategies across asset allocation, FX, fixed income, equity, and money markets, etc.
- Undertake ALM investment of life insurer's liquidity portfolio of USD 1.5 billion, mainly composed of US treasury and corporate bonds under IFRS compliant structure.
- Contributed to firm-wide asset allocation and investment view as a member of the investment committee

KOREA INVESTMENT CORPORATION

Jul 2013 ~ Jan 2017

Head of Global Fixed Income Group

(Seoul, Korea)

- Led global fixed income group of 7 sub-teams across New York, London, and Seoul branches
- Undertake FX and global bond portfolio management (USD 32 billion) consisting of treasury/inflation-linkers, SSAs, RMBS/CMBS/ABS, corporate credits issued by >40 DM/EM countries denominated by >20 currencies
- Oversaw commodity investment (USD 2 billion) consisting of >20 products of the energy, metal, and agriculture, through futures, swaps, and structured notes
- Led external managers program (USD 5 billion), hiring & managing various global asset managers
- Outperformed investment return targets with high IR for 5 consecutive years, recognized as the best manager of the firm
- Contributed to firm-wide asset allocation and investment view as a member of the investment committee

KOREA INVESTMENT CORPORATION - New York Office

Jul 2010 ~ Jun 2013

Head of US Fixed Income Team

(New York, NY)

- Developed KIC's fixed income investment function in New York, including setting up team, globally integrated investment and risk management framework, IT infrastructure, counterparty networks, etc.
- Led the US fixed income team with local hires, managing US bond portfolios (USD 4 billion) as both a relative return and absolute return basis, achieving distinct outperformance
- Participated in due diligence of global asset managers, endowment funds, and hedge funds in US.

KOREA INVESTMENT CORPORATION

Feb 2006 ~ Jun 2010

Senior Fixed Income Manager

(Seoul, Korea)

- Led the global bond portfolio management (USD 10 billion) versus the global aggregate index, including both hard currencies and local currencies
- Set up FX hedging and cash management practices, covering >12 currencies and money markets utilizing FX derivatives, cash bond repo, time deposit, and CDs/CPs
- Presented new investment strategy and implementation plans to launch the first global bond portfolio investment with Korean FX reserve
- Launched Korea's first global inflation bond fund(USD 1billion) covering G7 inflation bond markets
- Developed proprietary portfolio optimization analytics for index replication and portfolio rebalancing
- Participated in developing risk management framework for risk identification, assessment and measurement, monitoring and control of key risks in FX, money market, and bond investment, including market risk, liquidity risk, counterparty risk, model risk, operational risk and compliance risk.

SAMSUNG ASSET MANAGEMENT COMPANY*Jan 2003 ~Jan 2006**Fixed Income Manager & Strategist**(Seoul, Korea)*

- Managed Korean domestic MMF and bond funds (KRW 500 billion)
- Presented quantitative analysis, strategy recommendations, and model portfolio optimizations to seniors
- Developed risk analytics and performance evaluation of derivatives

HYUNDAI HEAVY INDUSTRIES CO.*Jan 1997 ~Jun 2000**Naval Ship Design Engineer**(Ulsan, Korea)*

- Developed projects and mechanical design of Korean naval ships, including an air carrier, destroyers, and submarines

Education**YONSEI UNIVERSITY***2018 ~ 2021**Ph.D, Investment Information Engineering**(Seoul, Korea)*

- Paper : Crude Oil Market Collapse in Response to COVID-19 Pandemic: Predictability and its Link to Market Conditions
- Paper : Shanghai Crude Oil Futures: Asian Benchmark?
- Research area : Artificial Intelligence, big data, and machine learning in global investment

KAIST(Korea Advanced Institute of Science & Technology)*2001~2003**MBA, Financial Engineering**(Seoul, Korea)*

- Paper : The valuation of CMO applying rational valuation model

University of Illinois, Urbana-Champaign*2002**Finance MBA Program participation**(IL, US)***SEOUL NATIONAL UNIVERSITY***1993~1997**B.S., Mechanical Design & Production Engineering**(Seoul, Korea)***Honors& Skills**

- GARP FRM (Financial Risk Manager)
- [NH-Amundi] NHFG investment achievement award (2020)
- Best overseas fund of the year (2019) – Zeroin fund ratings
- Best overseas fund of the year (2018) – 3 awards from major media
- [KIC] Best manager award of KIC's 10th anniversary (2015)
- [KIC] Award of the Minister of Ministry of Finance and special promotion (2014)
- [Samsung AMC] Best employee of the year (2005)
- Fluent in English